

SYSTEM AND METHOD FOR MEASURING PERFORMANCE OF TRADING INSTRUMENTS WITHIN A MARKET

ABSTRACT OF THE DISCLOSURE

5 A system and method is disclosed for measuring performance of trading
instruments within a market. More specifically, this system comprises a generator
adapted to provide the functions of determining the monetary value of each share of a
particular trading instrument traded at a particular time period, determining the volume
of shares traded over the particular time period, and multiplying the monetary value by
the total number of shares traded to yield a trading value for the trading instrument .
10 The time period may include an hour, a day, a week, a month, a quarter, a year, etc.
The trading value may further be used to create a market index of particular trading
instruments ranked in accordance with their trading value.